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Substitute for form 1449/PTO

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INFORMATION DISCLOSURE
STATEMENT BY APPLICANT

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Sheet 1 of 8

10/518823

Application Number

Filing Date

First Named Inventor

Art Unit

Examiner Name

Attorney Docket Number

U. S. PATENT DOCUMENTS					
Examiner Initials*	Cite No. ¹	Document Number	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, Where Relevant Passages or Relevant Figures Appear
		Number-Kind Code ² (if known)			
		US- 4,642,768 B1	02/10/1987	Roberts	
		US- 4,903,201 B1	02/20/1990	Wagner	
		US- 5,029,119 B1	07/02/1991	Konno	
		US- 5,129,035 B1	07/07/1992	Saji	
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		US- 5,408,638 B1	04/18/1995	Sagawa	
		US- 5,444,819 B1	08/22/1995	Negishi	
		US- 5,461,699 B1	10/24/1995	Arbabi	
		US- 5,485,601 B1	01/16/1996	Ching	
		US- 5,557,517 B1	09/17/1996	Daughterty, III	
		US- 5,692,233 B1	11/25/1997	Garman	
		US- 5,699,271 B1	12/16/1997	Sagawa	
		US- 5,699,310 B1	12/16/1997	Garloff	
		US- 5,761,442 B1	06/02/1998	Barr	
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Examiner Initials*	Cite No. ¹	Foreign Patent Document	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, Where Relevant Passages Or Relevant Figures Appear	T ⁶
		Country Code ³ -Number ⁴ -Kind Code ⁵ (if known)				
		PCT/USOO/25292 A1	09/14/2000	KURUC		
		PCT/FROO/01059 A3	11/02/2000	BILLIOTTE		

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D109 Rec'd PCT/PTO 17 DEC 2007

PTO/SB/08A (08-03)

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Sheet 2 of 8

Application Number	10/518823
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First Named Inventor	Kongtcheu, Phil
Art Unit	3624
Examiner Name	Wasylchak, Steven
Attorney Docket Number	

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		US- 6,058,377 B1	05/02/2000	Traub	
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		US- 6,098,051 B1	08/01/2000	Lupien	
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		US- 6,173,276 B1	01/09/2001	Kant	
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		US- 20010011243 A1	08/02/2001	Dembo	
		US- 20020010667 A1	01/24/2002	Kant	
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		US-			

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				Art Unit	3624
				Examiner Name	Wasylchak, Steven
Sheet	3	of	8	Attorney Docket Number	

NON PATENT LITERATURE DOCUMENTS					
Examiner Initials*	Cite No. ¹	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published.			
	1	ALEXANDER, C. The handbook of Risk Management and Analysis ; J. Wiley 1996			
	2	ANDERSEN, L. ANDREASEN, J. and ELIEZER, D. Static replication of Barrier Options: Some General Results; Working Paper Feb 2000			
	3	ANDERSEN, L. ANDREASEN, J. Jumping Smiles; Risk, Nov 1999 pp 65-68			
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	8	BJERKSUND, P. STENSLAND, G. Closed-form approximation of american options ; Scandinavian Journal of Management 9,1993			
	9	BLACK, F. SCHOLES, M. The pricing of options and Corporate Liabilities ; Journal of Political Economy 81, 1973, PP637-659			
	10	BREEDEN, D. T. AND LITZENBERGER, R. H. Prices of State-Contingent Claims implicit in Options Prices ; Journal of Business 1978 pp 623-651			

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		First Named Inventor	Kongtcheu, Phil	
		Art Unit	3624	
Examiner Name	Wasylchak, Steven			
Sheet 4	of 8	Attorney Docket Number		

NON PATENT LITERATURE DOCUMENTS

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	11	BUCHEN, P. and KELLY, M. The Maximum Entropy Distribution of an asset inferred from Options Pricers ; Journal of Financial and Quantitative Analysis Vol 31 no 1, March 1996.	
	12	CARR, P. ELLIS, K. and GUPTA, V. Static : Hedging with Exotic Options ; The Journal of Finance, June 1998 PP1165-1190	
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	16	CHANG, P. H. K. and MOLICK, W. R. Workshop on estimating and interpreting probability density functions; June 14, 1999	
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	18	CROUHY, M. GALAI, D. M, RISK MANAGEMENT ; Mc GRAW-HILL ISBN 0-07-135731-9	
	19	DAS, S. R. and SUNDARAM, R. K. OF Smiles AND Smirks : A Term Structure Perspective ; Journal of Financial and Quantitative Analysis June 1999	
	20	DEBREU, G. 1959. Theory of Value: an axiomatic analysis of economic equilibrium. ; Wiley, New York.	

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	21	DERMAN, E. KANI, I. KAMAL, M. Trading and hedging local volatility ; The Journal of Financial Engineering V6. No 3 pp233-268		
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	28	FINANCIAL ACCOUNTING STANDARDS BOARD Statement No. 133 Accounting for Derivative Instruments and Hedging Activities		
	29	FINANCIAL ACCOUNTING STANDARDS BOARD Statement No. 137 accounting for Derivative Instruments and Hedging Activities - Deferral of the Effective Date of FASB Statement No. 133;		
	30	FINANCIAL ACCOUNTING STANDARDS BOARD Statement No. 138 Accounting for Certain Derivative Instruments and Certain Hedging Activities. An amendment of FASB Statement No. 133 k		

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	48	MADAN, D. BAKSHI, G. Spanning and Derivative Security Valuation ; Journal of Financial Economics 55 (2000) 205-238	
	49	MERTON, R. C. (1973) Theory of Rational Option Pricing; Bell Journal of Economics and Management Science, spring, 141-183	
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	51	NACHMAN D. C. Spanning and completeness with options ; The review of financial studies 1989, V1, no3 PP311-328		
	52	ROGERS. L. C. G., TALAY D. Numerical Methods in Financial Mathematics ; Cambridge University Press, 1996		
	53	RUBINSTEIN, M. Implied binomial trees ; Journal of Finance, 49 (3): 771-819,1994.		
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